

Amendments to and Listing of the Claims:

This listing of claims replaces all prior versions, and listings, of claims in this application.

Listing of Claims:

1-54. (Canceled)

55. (Currently Amended) A computer-implemented method of allocating funds in an investment portfolio, comprising:

- (a) selecting a financial data element by which to measure a value of a set of publicly traded securities;
- (b) selecting a universe of securities from the set of all publicly traded securities;
- (c) calculating the total size of the entire universe of securities by summing the values of each security in the universe of securities;
- (d) assigning an industry classification to each security in the universe of securities and assigning each security into an industry group based on the industry classification;
- (e) calculating, using the data processing system, an industry size for each industry group for which at least one security in the universe of securities has been classified into the industry group by summing the values of the securities assigned to ~~said~~ the industry group;
- (f) calculating, using the data processing system, relative industry size for each industry group for which at least one security in the universe of securities has been classified into the industry group by dividing the industry size for the industry group by the population size of the entire population of securities;
- (g) generating, using the data processing system, an industry allocation for the funds in an investment portfolio such that the total percentage of the funds in the portfolio which will be invested in securities assigned to a particular industry group is based on the relative industry size of ~~said~~ the industry group; and
- (h) generating, using the data processing system, a list of securities in which to invest the funds in an investment portfolio such that the number of securities selected for investing from a particular industry group is based on the relative industry size of the industry group.

56. (Previously Presented) The method of claim 55 wherein the number of securities selected for investing from a particular industry group based is selected by comparing the relative industry size of the industry group to a first upper limit and, if less or equal to the first upper limit, investing in at most two securities assigned to the industry group, and, if greater than the first upper limit, investing in at least two securities assigned to the industry group.

57. (Currently Amended) The method of claim 56 wherein the number of securities selected for investing from a particular industry group ~~based~~ is further selected by comparing the relative industry size of the industry group to a second upper limit and, if less than or equal to the second upper limit, investing in at most three securities assigned to the industry group, and, if greater than the second upper limit, investing in at least three securities assigned to the industry group.

58. (Previously Presented) The method of claim 57 wherein the first upper limit is equal to 2.25% and the second upper limit is equal to 4.5%.

59. (Previously Presented) The method of claim 56, wherein the first upper limit is equal to 2.25%.

60. (Previously Presented) The method of claim 55 wherein step (h) further comprises:

- (i) calculating the relative security value for each security in the universe of securities by dividing the security value of the security by the total size of the entire universe of securities,
- (ii) ranking the securities in each industry group by relative security value, and
- (iii) selecting particular securities in which to invest the funds in an investment portfolio based on the rankings of the securities by relative security value.

61. (Previously Presented) The method of claim 60 wherein step (iii) further comprises comparing the relative security value of each security selected for investing to the relative security value of its adjacently ranked security and, if they are substantially the same, investing an equal percentage of the funds in the portfolio in each of the two securities.

62. (Previously Presented) The method of claim 61, wherein two securities are determined to be substantially the same if 98% of the value of the larger of the two securities is greater than the value of the smaller of the two securities.

63. (Previously Presented) The method of claim 60, wherein the particular securities with the highest rankings within each industry group are selected for investing.

64. (Previously Presented) The method of claim 55 further comprising:

(i) limiting the percentage of funds allocated to an industry group to a predefined maximum percentage of funds in the investment portfolio regardless of the calculated relative industry size.

65. (Previously Presented) The method of claim 64 wherein the percentage of funds allocated to an industry group is limited to a maximum percentage of 13%.

66. (Previously Presented) The method of claim 55 further comprising:

(i) limiting the percentage of funds allocated to a particular security to a predefined maximum percentage of funds in the investment portfolio regardless of the calculated relative industry size.

67. (Previously Presented) The method of claim 66 wherein the percentage of funds allocated to a particular security is limited to a maximum percentage of 2.25%.

68. (Previously Presented) The method of claim 55 wherein steps (a)-(h) are repeated at periodic time intervals.

69. (Previously Presented) The method of claim 55 wherein the financial data element is selected based on a desired investment style.

70. (Previously Presented) The method of claim 55 wherein the financial data element is common shareholders equity.